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 Management LLC, as investment advisor

**UNITED STATES BANKRUPTCY COURT  
 SOUTHERN DISTRICT OF NEW YORK**

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<b>In re</b>	<b>:</b> <b>Chapter 11 Case No.</b>
	<b>:</b>
<b>LEHMAN BROTHERS HOLDINGS INC., et</b>	<b>:</b> <b>08-13555 (JMP)</b>
<b>al.,</b>	<b>:</b>
	<b>:</b>
<b>Debtors</b>	<b>:</b> <b>(Jointly Administered)</b>
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**STATEMENT OF DAVIDSON KEMPNER CAPITAL MANAGEMENT LLC,  
 AS INVESTMENT ADVISOR, IN SUPPORT OF CONFIRMATION AND  
 CONSUMMATION OF THE THIRD AMENDED JOINT  
 CHAPTER 11 PLAN OF LEHMAN BROTHERS HOLDINGS INC.  
 AND ITS AFFILIATED DEBTORS PURSUANT TO SECTION 1125  
OF THE BANKRUPTCY CODE [DOCKET NO. 19627]**

Davidson Kempner Capital Management LLC ("Davidson Kempner"), as investment advisor for certain funds which beneficially own claims against various Debtors, by and through its counsel, Schulte Roth & Zabel LLP, hereby submits this statement in support of confirmation and consummation of the Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its Affiliated Debtors Pursuant to Section 1125 of the Bankruptcy Code [Docket No. 19627], as amended as of the date hereof (the "Plan"), and respectfully states as follows:

**Statement Supporting Confirmation of the Plan**

1. Davidson Kempner is the investment advisor for certain that beneficially own unsecured claims against various Debtors. In such capacity, on or about June 30, 2011,

Davidson Kempner and the Debtors entered into a plan support agreement (the “PSA”) with respect to the Second Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its Affiliated Debtors dated June 30, 2011 (the “Prior Plan”). Davidson Kempner has reviewed the modifications from the Prior Plan that are now reflected in the Plan, and continues to support the Plan.

2. Davidson Kempner, as the investment advisor for certain funds, supports confirmation of the Plan and believes it is in the best interests of all parties-in-interest that consummation of the Plan occur as soon as practicable thereafter.<sup>1</sup>

**Conclusion**

WHEREFORE, Davidson Kempner respectfully requests that the Court confirm the Plan.

Dated: November 7, 2011

Respectfully Submitted,

SCHULTE ROTH & ZABEL LLP

By: /s/ Adam C. Harris

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<sup>1</sup> Davidson Kempner submits this Statement subject to the terms and conditions of, and their rights and remedies under, the PSA. Nothing contained in this Statement shall limit, abridge, or otherwise modify Davidson Kempner’s rights and remedies under the PSA and applicable law or with respect to other matters in these cases, all of which are reserved.